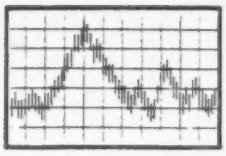
A5040-2

FIA



MONTHLY VOLUME REPORT OCTOBER 1990

© Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	OCTOBER 1989	OCTOBER 1990	JAN-OCT 1989	JAN-OCT 1990
Wheat (5,000 bu)	243,185	201,589	2,835,995	2,508,579
Corn (5,000 bu)	940,348	787,862	7,841,825	9,706,705
Oats (5,000 bu)	17,330	27,807	298,557	370,442
Soybeans (5,000 bu)	802,136	1,131,927	8,406,738	8,787,087
Soybean Oil	340,978	344,068	3,657,924	4,014,184
Soybean Meal	364,767	476,265	3,862,001	4,007,255
Silver (1,000 oz)	18,194	17,773	182,600	156,424
Silver (5,000 oz)	95	72	2,171	1,860
Gold (kilo)	1,515	2,966	21,217	32,390
Gold (100 oz)	891	1,633	68,364	6,763
T-Bonds	6,329,313	6,658,598	61,231,059	64,297,990
T-Notes (6 1/2-10 yr)	555,822	449,638	5,265,410	5,036,805
T-Notes (5 Year)	148,304	197,876	1,411,541	1,980,764
T-Notes (2 Year)		16,451		76,149
Japanese Government Bonds		1,367		2,778
30 Day Interest Rate	5,228	7,301	55,316	59,710
Municipal Bond Index	111,074	48,979	914,539	599,445
Mortgage Backed	2,600	1,545	21,854	14,429
MMI Maxi	121,764	103,666	926,630	801,613
TOPIX		63		230
CBOE 250 Index	0	0	13,945	0
CHICAGO BOARD OF TRADE	10,003,544	10,477,446	97,017,686	102,461,602
Wheat (5,000 bu)	85,466	92,129	1,051,889	978,699
Grain Sorghum	1,291	55	7,347	883
Value Line Index	2,442	1,893	34,488	28,683
Mini Value Line	1,155	1,832	7,043	11,615
KANSAS CITY BD. OF TRD.	90,354	95,909	1,100,767	1,019,880
Coffee "C"	104,100	113,569	1,135,035	1,479,181
Sugar #11	328,469	372,925	5,410,949	4,915,091
Sugar #14	5,292	14,677	83,944	116,553
Cocoa (10 M tons)	95,531	120,689	1,181,346	1,449,752
COFFEE SUGAR & COCOA	533,392	621,860	7,811,274	7,960,577

	OCTOBER 1989	OCTOBER 1990	JAN-OCT 1989	JAN-OCT 1990
Wheat (1,000 bu)	33,337	11,489	295,132	127,180
Corn (1,000 bu)	39,065	30,573	306,291	393,380
Oats (1,000 bu)	470	574	11,786	12,350
Soybeans (1,000 bu)	133,717	195,131	1,137,979	1,354,974
Soybean Meal New	254	448	5,412	4,448
Live Cattle (20,000#)	2,332	1,584	23,489	17,019
Live Hogs (15,000#)	2,908	2,034	26,688	26,366
New York Silver	1,105	776	10,129	9,200
New York Gold	788	1,465	6,572	12,606
Platinum	94	185	1,453	887
T-Bonds ($50,000)	162,889	134,835	1,102,937	1,232,308
T-Bills ($500,000)	608	356	7,398	3,450
T-Notes	10	3	162	4
British Pound	2,223	1,820	20,057	21,931
Swiss Franc	3,526	7,464	51,657	64,569
Deutschemark	3,989	6,503	41,086	67,700
Japanese Yen	5,916	4,987	49,075	46,299
Canadian Dollar	359	747	5,666	8,295
MIDAMERICA COMMODITY EX.	393,590	400,974	3,102,969	3,402,966
Live Hogs (30,000#)	181,527	160,314	1,534,395	1,924,733
Pork Bellies (fzn)	106,389	76,549	1,063,279	1,109,631
Live Cattle (40,000#)	345,448	320,306	3,759,272	3,288,119
Feeder Cattle	40,299	37,303	425,056	343,136
Lumber	18,965	11,839	242,222	174,441
T-Bills (90-day)	149,109	178,534	1,247,437	1,452,890
Eurodollar (3-month)	3,970,828	2,898,383	35,861,919	29,034,225
Dollar/Pound Diff	1,100	62	8,567	1,039
Dollar/Mark Diff	1,491	10	10,834	1,470
Dollar/Yen Diff	2,165	255	8,412	3,703
One Month LIBOR		9,370		41,759
British Pound	216,173	361,477	2,148,401	2,773,919
Canadian Dollar	84,050	132,457	1,108,312	1,215,329
Deutschemark	704,841	780,935	6,728,690	7,807,328
Japanese Yen	637,615	767,773	6,761,959	6,215,875
Swiss Franc	498,800	684,938	5,193,591	5,479,455
French Franc	36	0	1,957	50
Australian Dollar	7,091	11,661	104,098	85,672
Nikkei 225		17,566		19,566
S&P 500 Index	890,922	1,179,900	8,949,240	10,127,936
CHICAGO MERCANTILE EX.	7,856,849	7,629,632	75,157,641	71,100,276
Oats	0	0	150	16
Wheat (5,000 bu)	37,989	39,467	342,676	402,532
White Wheat (5,000 bu)	0	62	4	671
MINNEAPOLIS GRAIN EX.	37,989	39,529	342,830	403,219

	OCTOBER 1989	OCTOBER 1990	JAN-OCT 1989	JAN-OCT 1990
High Grade Copper	176,822	161,814	1,849,063	1,604,677
Silver (5,000 oz)	261,102	308,449	3,409,065	3,370,187
Gold (100 oz)	681,248	879,909	7,883,731	8,494,636
Aluminum	6	1	642	94
COMMODITY EXCHANGE	1,119,178	1,350,173	13,142,501	13,469,594
5 Year U.S. Treasury Note	27,866	21,890	421,863	203,999
2 Year U.S. Treasury Note	9,954	3,537	116,718	66,045
Cotton	143,713	142,670	1,346,197	1,284,758
Orange Juice, Fzn. Conc.	18,069	21,793	248,543	295,362
European Currency Unit	2,312	1,518	14,622	10,155
U.S. Dollar Index	70,469	57,914	656,988	491,585
NEW YORK COTTON EXCHANGE	272,383	249,322	2,804,931	2,351,904
NYSE Composite Index	144,558	165,589	1,365,032	1,346,865
Cmdty Rsrch Bureau Index	7,412	4,744	106,384	61,656
T-Bond (30 Year)	1,159	331	28,718	12,008
NEW YORK FUTURES EX.	153,129	170,664	1,500,134	1,420,529
Palladium	9,298	7,150	180,015	82,872
Platinum	56,423	67,977	1,002,599	710,146
No. 2 Heating Oil, NY	554,733	612,310	4,345,526	5,425,069
Unleaded Reg. Gas., NY	375,489	386,472	3,804,113	4,643,807
Crude Oil	1,521,283	2,436,873	17,627,072	20,616,475
Propane	783	4,910	10,289	24,446
Natural Gas		25,312		94,627
Residual Fuel Oil	456	0	456	76
NEW YORK MERCANTILE EX.	2,518,465	3,541,004	26,970,070	31,597,518
Rice, Rough	5,836	3,776	42,569	48,434
CHIC. RICE & COTTON EX.	5,836	3,776	42,569	48,434
TOTAL FUTURES	22,984,709	24,580,289	228,993,372	235,236,499
PERCENT CHANGE		6.94%		2.73%

TOTAL CONTRACTS	1988	1987	1986	1985
OCTOBER	20,546,084	23,787,984	15,320,463	13,248,058
JAN-OCT	205,007,957	195,375,517	156,779,586	131,215,004

COMMODITY GROUP	OCTOBER 1989	OCTOBER 1990	JAN-OCT 1989	JAN-OCT 1990
Ag Commodities	4,420,246	4,727,635	46,342,468	48,967,520
Interest Rate	11,479,520	10,629,321	107,714,684	104,120,970
Precious Metals	1,030,753	1,288,355	12,767,916	12,877,971
Equity Indices	1,160,841	1,470,509	11,296,378	12,336,508
Foreign Curr/Index	2,237,400	2,820,194	22,886,159	24,288,162
NonPrecious Metal	176,828	161,815	1,849,705	1,604,771
Energy Products	2,452,744	3,465,877	25,787,456	30,804,500
Other	26,377	16,583	348,606	236,097
TOTAL	22,984,709	24,580,289	228,993,372	235,236,499
%				
Ag Commodities	19.23%	19.23%	20.24%	20.82%
Interest Rate	49.94%	43.24%	47.04%	44.26%
Precious Metals	4.48%	5.24%	5.58%	5.47%
Equity Indices	5.05%	5.98%	4.93%	5.24%
Foreign Curr/Index	9.73%	11.47%	9.99%	10.32%
NonPrecious Metal	0.77%	0.66%	0.81%	0.68%
Energy Products	10.67%	14.10%	11.26%	13.10%
Other	0.11%	0.07%	0.15%	0.10%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from October 1989 to October 1990.

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	915,590	Eurodollar, CME	1,072,445
Soybeans, CBOT	329,791	Corn, CBOT	152,486
T-Bonds, CBOT	329,285	T-Notes (10 Yr), CBOT	106,184
S&P 500, CME	288,978	Muni Bond Index, CBOT	62,095
Gold, COMEX	198,661		
Swiss Franc, CME	186,138		
British Pound, CME	145,304		
Japanese Yen, CME	130,158		
Soybean Meal, CBOT	111,498		
Deutschemark, CME	76,094		
Soybeans, MIDAM	61,414		
#2 Heating Oil, NYMEX	57,577		

****

TOTAL FUTURES AND OPTIONS - OCTOBER 1990
(*Exchanges Trading Options)

*CBOT	13,425,929	*MGE	40,107
*CME	9,452,110	*NYCE	302,441
*CSC	860,387	*NYFE	173,211
*COMEX	1,650,660	*NYMEX	4,143,511
*KCBOT	99,124	CRCE	3,776
*MIDAM	406,033		

TOTAL FUTURES AND OPTIONS TRADED: 30,557,289